

FX Forward Activity

by Report Date

December 1, 2011 to December 31, 2011

COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2011 to December 31, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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EURO CURRENCY

SOLD EUR / BOUGHT USD	OPEN	08 Jun 2011 12 Dec 2011	11 Dec 2011		UBS AG 0.690255	91,270,620.00 USD	63,000,000.00 EUR
SOLD EUR / BOUGHT USD	OPEN	08 Jun 2011 CANCEL	12 Dec 2011		UBS SECURITIES LLC 0.690255	-91,270,620.00 USD	-63,000,000.00 EUR

EURO CURRENCY Total

Local Purchased	Base Purchased	Local Sold	Base Sold
0.00 EUR	0.00 USD	0.00 EUR	0.00 USD

JAPANESE YEN

SOLD JPY / BOUGHT USD	OPEN	29 Dec 2010 CANCEL	01 Jan 2012		MELLON BANK NA 81.134000	-56,696,329.53 USD	-4,600,000,000.00 JPY
SOLD JPY / BOUGHT USD	OPEN	29 Dec 2010 OPEN	04 Jan 2012		MELLON BANK NA 81.134000	56,696,329.53 USD	4,600,000,000.00 JPY
BOUGHT JPY / SOLD USD	OPEN	28 Nov 2011 CANCEL	04 Jan 2012		MELLON BANK NA 77.922500	-2,300,000,000.00 JPY	-29,516,506.79 USD
BOUGHT JPY / SOLD USD	OPEN	28 Nov 2011	04 Jan 2012		MELLON BANK NA 77.896109	2,300,000,000.00 JPY	29,526,506.79 USD
BOUGHT JPY / SOLD USD	OPEN	28 Nov 2011 CANCEL	04 Jan 2012		MELLON BANK NA 77.896109	-2,300,000,000.00 JPY	-29,526,506.79 USD
BOUGHT JPY / SOLD USD	OPEN	28 Nov 2011 OPEN	12 Jan 2012		MELLON BANK NA 77.922492	2,300,000,000.00 JPY	29,516,509.79 USD
BOUGHT JPY / SOLD USD	OPEN	29 Dec 2011 OPEN	04 Jan 2012		GOLDMAN SACHS + CO 77.770000	2,300,000,000.00 JPY	29,574,386.01 USD
SOLD JPY / BOUGHT USD	OPEN	29 Dec 2011 OPEN	04 Jan 2013		GOLDMAN SACHS + CO 77.054000	29,849,196.67 USD	2,300,000,000.00 JPY

JAPANESE YEN Total

Local Purchased	Base Purchased	Local Sold	Base Sold
2,300,000,000.00 JPY	29,574,389.01 USD	2,300,000,000.00 JPY	29,849,196.67 USD

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CLIENT MANAGED

FUND: NJDI

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STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal	Broker Exchange Rate	Amount Purchased	Amount Sold Base Equivalent
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					Base Equivalent		
FX PURCHASED Total		5			29,574,389.01	USD	
					Base Equivalent		
FX SOLD Total		5			29,849,196.67	USD	
					Base Equivalent		
FX CROSSDEAL Total		0			0.00	USD	
					Base Equivalent		
FUND Total					59,423,585.68	USD	

FX Forward Activity

by Report Date

December 1, 2011 to December 31, 2011

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: January 13, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

December 1, 2011 to December 31, 2011

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: January 13, 2012



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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CHILEAN PESO

BOUGHT CLP / SOLD USD	OPEN	15 Dec 2011 OPEN	19 Mar 2012		MORGAN STANLEY AND CO INC 525.000000	1,444,352,000.00 CLP	2,751,146.67 USD
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CHILEAN PESO Total

Local Purchased	Base Purchased	Local Sold	Base Sold
1,444,352,000.00 CLP	2,751,146.67 USD	0.00 CLP	0.00 USD

FX PURCHASED Total	1	Base Equivalent 2,751,146.67 USD
FX SOLD Total	0	Base Equivalent 0.00 USD
FX CROSSDEAL Total	0	Base Equivalent 0.00 USD
FUND Total		Base Equivalent 2,751,146.67 USD

FX Forward Activity

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COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: January 13, 2012



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2011 to December 31, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: January 13, 2012



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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EURO CURRENCY	0.00	0.00	0.00	0.00
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JAPANESE YEN	2,300,000,000.00	29,574,389.01	2,300,000,000.00	29,849,196.67
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		Base Equivalent		
FX PURCHASED Total	5	29,574,389.01		
		Base Equivalent		
FX SOLD Total	5	29,849,196.67		
		Base Equivalent		
FX CROSSDEAL Total	0	0.00		
		Base Equivalent		
FUND Total		59,423,585.68		

FX Forward Activity

Fund Summary by Report Date

December 1, 2011 to December 31, 2011

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: January 13, 2012



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

December 1, 2011 to December 31, 2011

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: January 13, 2012



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
CHILEAN PESO	1,444,352,000.00	2,751,146.67	0.00	0.00

		Base Equivalent
FX PURCHASED Total	1	2,751,146.67
		Base Equivalent
FX SOLD Total	0	0.00
		Base Equivalent
FX CROSSDEAL Total	0	0.00
		Base Equivalent
FUND Total		2,751,146.67